Description: CUSIP Numb Dated Date: Original Issu Additional Is Maturity Dat Ref CPI on D	e Date: sue Date(s) e:			TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	TIPS TIPS of January 202 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
Da	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2021	267.05400	1.65113	1.62448	1.50453	1.41676
July	2	2021	267.12306	1.65156	1.62490	1.50492	1.41712
July	3	2021	267.19213	1.65199	1.62532	1.50531	1.41749
July	4	2021	267.26119	1.65241	1.62574	1.50570	1.41786
July	5	2021	267.33026	1.65284	1.62616	1.50609	1.41822
July	6	2021	267.39932	1.65327	1.62658	1.50648	1.41859
July	7	2021	267.46839	1.65369	1.62700	1.50686	1.41895
July	8	2021	267.53745	1.65412	1.62742	1.50725	1.41932
July	9	2021	267.60652	1.65455	1.62784	1.50764	1.41969
July	10	2021	267.67558	1.65497	1.62826	1.50803	1.42005
July	11	2021	267.74465	1.65540	1.62868	1.50842	1.42042
July	12	2021	267.81371	1.65583	1.62910	1.50881	1.42079
July	13	2021	267.88277	1.65626	1.62952	1.50920	1.42115
July	14	2021	267.95184	1.65668	1.62994	1.50959	1.42152
July	15	2021	268.02090	1.65711	1.63036	1.50998	1.42189
July	16	2021	268.08997	1.65754	1.63078	1.51037	1.42225
July	17	2021	268.15903	1.65796	1.63120	1.51076	1.42262
July	18	2021	268.22810	1.65839	1.63162	1.51114	1.42299
July	19	2021	268.29716	1.65882	1.63204	1.51153	1.42335
July	20	2021	268.36623	1.65924	1.63246	1.51192	1.42372
July	21	2021	268.43529	1.65967	1.63288	1.51231	1.42408
July	22	2021	268.50435	1.66010	1.63330	1.51270	1.42445
July	23	2021	268.57342	1.66053	1.63372	1.51309	1.42482
July	24	2021	268.64248	1.66095	1.63414	1.51348	1.42518
July	25	2021	268.71155	1.66138	1.63456	1.51387	1.42555
July	26	2021	268.78061	1.66181	1.63498	1.51426	1.42592
July	27	2021	268.84968	1.66223	1.63541	1.51465	1.42628
July	28	2021	268.91874	1.66266	1.63583	1.51504	1.42665
July	29	2021	268.98781	1.66309	1.63625	1.51542	1.42702
July	30	2021	269.05687	1.66351	1.63667	1.51581	1.42738
July	31	2021	269.12594	1.66394	1.63709	1.51620	1.42775

Security: Description: CUSIP Numl Dated Date: Original Issu Additional Is Maturity Dat Ref CPI on D	e Date: sue Date(s)			2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	2-1/2% 20-Year TIPS TIPS of January 202: 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971
D	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2021	267.05400	1.34551	1.32425	1.27474	1.24385
July	2	2021	267.12306	1.34586	1.32459	1.27507	1.24417
July	3	2021	267.19213	1.34621	1.32493	1.27540	1.24449
July	4	2021	267.26119	1.34656	1.32528	1.27573	1.24481
July	5	2021	267.33026	1.34691	1.32562	1.27606	1.24514
July	6	2021	267.39932	1.34725	1.32596	1.27639	1.24546
July	7	2021	267.46839	1.34760	1.32630	1.27672	1.24578
July	8	2021	267.53745	1.34795	1.32665	1.27705	1.24610
July	9	2021	267.60652	1.34830	1.32699	1.27738	1.24642
July	10	2021	267.67558	1.34864	1.32733	1.27771	1.24674
July	11	2021	267.74465	1.34899	1.32767	1.27804	1.24707
July	12	2021	267.81371	1.34934	1.32802	1.27837	1.24739
July	13	2021	267.88277	1.34969	1.32836	1.27870	1.24771
July	14	2021	267.95184	1.35004	1.32870	1.27903	1.24803
July	15	2021	268.02090	1.35038	1.32904	1.27936	1.24835
July	16	2021	268.08997	1.35073	1.32939	1.27969	1.24867
July	17	2021	268.15903	1.35108	1.32973	1.28002	1.24900
July	18	2021	268.22810	1.35143	1.33007	1.28035	1.24932
July	19	2021	268.29716	1.35178	1.33041	1.28068	1.24964
July	20	2021	268.36623	1.35212	1.33076	1.28101	1.24996
July	21	2021	268.43529	1.35247	1.33110	1.28134	1.25028
July	22	2021	268.50435	1.35282	1.33144	1.28167	1.25060
July	23	2021	268.57342	1.35317	1.33178	1.28200	1.25093
July	24	2021	268.64248	1.35352	1.33213	1.28232	1.25125
July	25	2021	268.71155	1.35386	1.33247	1.28265	1.25157
July	26	2021	268.78061	1.35421	1.33281	1.28298	1.25189
July	27	2021	268.84968	1.35456	1.33315	1.28331	1.25221
July	28	2021	268.91874	1.35491	1.33350	1.28364	1.25253
July	29	2021	268.98781	1.35526	1.33384	1.28397	1.25286
July	30	2021	269.05687	1.35560	1.33418	1.28430	1.25318
July	31	2021	269.12594	1.35595	1.33452	1.28463	1.25350

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 February 15, 2040 216.13950	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041 218.99100	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 July 15, 2021 225.38381	0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 January 15, 2022 226.33474	
Da	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.23556	1.21947	1.18489	1.17991
July	2 2021	267.12306	1.23588	1.21979	1.18519	1.18021
July	3 2021	267.19213	1.23620	1.22011	1.18550	1.18052
July	4 2021	267.26119	1.23652	1.22042	1.18580	1.18082
July	5 2021	267.33026	1.23684	1.22074	1.18611	1.18113
July	6 2021	267.39932	1.23716	1.22105	1.18642	1.18143
July	7 2021	267.46839	1.23748	1.22137	1.18672	1.18174
July	8 2021 9 2021	267.53745	1.23780	1.22168	1.18703	1.18204
July	,	267.60652	1.23812	1.22200	1.18734	1.18235
July	10 2021 11 2021	267.67558 267.74465	1.23844 1.23876	1.22231 1.22263	1.18764 1.18795	1.18265 1.18296
July July	11 2021 12 2021	267.74463	1.23908	1.22294	1.18826	1.18326
July	13 2021	267.88277	1.23940	1.22326	1.18856	1.18357
July	14 2021	267.95184	1.23972	1.22357	1.18887	1.18387
July	15 2021	268.02090	1.24004	1.22389	1.18918	1.18418
July	16 2021	268.08997	1.24036	1.22421	1.10710	1.18448
July	17 2021	268.15903	1.24068	1.22452		1.18479
July	18 2021	268.22810	1.24100	1.22484		1.18509
July	19 2021	268.29716	1.24131	1.22515		1.18540
July	20 2021	268.36623	1.24163	1.22547		1.18570
July	21 2021	268.43529	1.24195	1.22578		1.18601
July	22 2021	268.50435	1.24227	1.22610		1.18632
July	23 2021	268.57342	1.24259	1.22641		1.18662
July	24 2021	268.64248	1.24291	1.22673		1.18693
July	25 2021	268.71155	1.24323	1.22704		1.18723
July	26 2021	268.78061	1.24355	1.22736		1.18754
July	27 2021	268.84968	1.24387	1.22767		1.18784
July	28 2021	268.91874	1.24419	1.22799		1.18815
July	29 2021	268.98781	1.24451	1.22831		1.18845
July	30 2021	269.05687	1.24483	1.22862		1.18876
July	31 2021	269.12594	1.24515	1.22894		1.18906
CPI-U ((NSA) for:	March 2021	264.877	April 2021 267.054	May 2021	269.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062	0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229.96306	0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023 230.82203	0-5/8% 30-Year TIPS TIPS of February 204: 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229.91100	
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.18186	1.16129	1.15697	1.16155
July	2 2021	267.12306	1.18217	1.16159	1.15727	1.16185
July	3 2021	267.19213	1.18247	1.16189	1.15757	1.16215
July	4 2021	267.26119	1.18278	1.16219	1.15787	1.16245
July	5 2021	267.33026	1.18308	1.16249	1.15817	1.16276
July	6 2021	267.39932	1.18339	1.16279	1.15847	1.16306
July	7 2021	267.46839	1.18369	1.16309	1.15876	1.16336
July	8 2021	267.53745	1.18400	1.16339	1.15906	1.16366
July	9 2021	267.60652	1.18431	1.16369	1.15936	1.16396
July	10 2021	267.67558	1.18461	1.16399	1.15966	1.16426
July	11 2021	267.74465	1.18492	1.16429	1.15996	1.16456
July	12 2021	267.81371	1.18522	1.16459	1.16026	1.16486
July	13 2021	267.88277	1.18553	1.16489	1.16056	1.16516
July	14 2021	267.95184	1.18583	1.16520	1.16086	1.16546
July	15 2021	268.02090	1.18614	1.16550	1.16116	1.16576
July	16 2021	268.08997	1.18645	1.16580	1.16146	1.16606
July	17 2021	268.15903	1.18675	1.16610	1.16176	1.16636
July	18 2021	268.22810	1.18706	1.16640	1.16206	1.16666
July	19 2021	268.29716	1.18736	1.16670	1.16236	1.16696
July	20 2021	268.36623	1.18767	1.16700	1.16265	1.16726
July	21 2021	268.43529	1.18797	1.16730	1.16295	1.16756
July	22 2021	268.50435	1.18828	1.16760	1.16325	1.16786
July	23 2021	268.57342	1.18859	1.16790	1.16355	1.16816
July	24 2021	268.64248	1.18889	1.16820	1.16385	1.16846
July	25 2021	268.71155	1.18920	1.16850	1.16415	1.16876
July	26 2021	268.78061	1.18950	1.16880	1.16445	1.16906
July	27 2021	268.84968	1.18981	1.16910	1.16475	1.16936
July	28 2021	268.91874	1.19011	1.16940	1.16505	1.16966
July	29 2021	268.98781	1.19042	1.16970	1.16535	1.16996
July	30 2021	269.05687	1.19072	1.17000	1.16565	1.17027
July	31 2021	269.12594	1.19103	1.17030	1.16595	1.17057
CDLU	NSA) for:	March 2021	264.877	April 2021 267.054	May 2021 2	269.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 July 15, 2023 232.71797	0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024 233.33058	1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 February 15, 2044 233.05900	0-1/8% 10-Year TI Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237.44594	
Da	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.14754	1.14453	1.14586	1.12469
July	2 2021	267.12306	1.14784	1.14483	1.14616	1.12498
July	3 2021	267.19213	1.14814	1.14512	1.14646	1.12528
July	4 2021	267.26119	1.14843	1.14542	1.14675	1.12557
July	5 2021	267.33026	1.14873	1.14571	1.14705	1.12586
July	6 2021	267.39932	1.14903	1.14601	1.14735	1.12615
July	7 2021	267.46839	1.14932	1.14631	1.14764	1.12644
July	8 2021	267.53745	1.14962	1.14660	1.14794	1.12673
July	9 2021	267.60652	1.14992	1.14690	1.14824	1.12702
July	10 2021	267.67558	1.15021	1.14719	1.14853	1.12731
July	11 2021	267.74465	1.15051	1.14749	1.14883	1.12760
July	12 2021	267.81371	1.15081	1.14779	1.14912	1.12789
July	13 2021	267.88277	1.15110	1.14808	1.14942	1.12818
July	14 2021	267.95184	1.15140	1.14838	1.14972	1.12848
July	15 2021	268.02090	1.15170	1.14867	1.15001	1.12877
July	16 2021	268.08997	1.15200	1.14897	1.15031	1.12906
July	17 2021	268.15903	1.15229	1.14927	1.15061	1.12935
July	18 2021	268.22810	1.15259	1.14956	1.15090	1.12964
July	19 2021	268.29716	1.15289	1.14986	1.15120	1.12993
July	20 2021	268.36623	1.15318	1.15015	1.15149	1.13022
July	21 2021	268.43529	1.15348	1.15045	1.15179	1.13051
July	22 2021	268.50435	1.15378	1.15075	1.15209	1.13080
July	23 2021	268.57342	1.15407	1.15104	1.15238	1.13109
July	24 2021	268.64248	1.15437	1.15134	1.15268	1.13138
July	25 2021	268.71155	1.15467	1.15163	1.15298	1.13167
July	26 2021	268.78061	1.15496	1.15193	1.15327	1.13197
July	27 2021	268.84968	1.15526	1.15223	1.15357	1.13226
July	28 2021	268.91874	1.15556	1.15252	1.15387	1.13255
July	29 2021	268.98781	1.15585	1.15282	1.15416	1.13284
July	30 2021	269.05687	1.15615	1.15311	1.15446	1.13313
July	31 2021	269.12594	1.15645	1.15341	1.15475	1.13342
CDI II	(NSA) for:	March 2021	264.877	April 2021 267.054	May 2021 2	69.195

0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025 237.14365	0-5/8% 10-Year TII Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016 January 15, 2026 237.61129
Index Ratio	Index Ratio
1.12613	1.12391
1.12642	1.12420
1.12671	1.12449
1.12700	1.12478
1.12729	1.12507
1.12758	1.12536
1.12787	1.12566
1.12817	1.12595
1.12846	1.12624
1.12875	1.12653
1.12904	1.12682
1.12933	1.12711
1.12962	1.12740
1.12991	1.12769
1.13020	1.12798
1.13050	1.12827
1.13079	1.12856
1.13108	1.12885
1.13137	1.12914
1.13166	1.12943
1.13195	1.12972
1.13224	1.13002
1.13253	1.13031
1.13283	1.13060
1.13312	1.13089
1.13341	1.13118
1.13370 1.13399	1.13147 1.13176
	1.13176
	1.13234
	1.13263
	1.13428 1.13457 1.13486 May 2021 2

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016 February 15, 2046 236.94448	0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239.70132	0-3/8% 10-Year TIPS Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017 January 15, 2027 241.55919	0-7/8% 30-Year TIPS TIPS of February 204' 912810RW0 February 15, 2017 February 28, 2017 June 30, 2017 October 31, 2017 February 15, 2047 241.39250	
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.12707	1.11411	1.10554	1.10631
July	2 2021	267.12306	1.12737	1.11440	1.10583	1.10659
July	3 2021	267.19213	1.12766	1.11469	1.10611	1.10688
July	4 2021	267.26119	1.12795	1.11498	1.10640	1.10716
July	5 2021	267.33026	1.12824	1.11526	1.10669	1.10745
July	6 2021	267.39932	1.12853	1.11555	1.10697	1.10774
July	7 2021	267.46839	1.12882	1.11584	1.10726	1.10802
July	8 2021	267.53745	1.12911	1.11613	1.10754	1.10831
July	9 2021	267.60652	1.12941	1.11642	1.10783	1.10860
July	10 2021	267.67558	1.12970	1.11670	1.10812	1.10888
July	11 2021	267.74465	1.12999	1.11699	1.10840	1.10917
July	12 2021	267.81371	1.13028	1.11728	1.10869	1.10945
July	13 2021	267.88277	1.13057	1.11757	1.10897	1.10974
July	14 2021	267.95184	1.13086	1.11786	1.10926	1.11003
July	15 2021	268.02090	1.13115	1.11815	1.10955	1.11031
July	16 2021	268.08997	1.13145	1.11843	1.10983	1.11060
July	17 2021	268.15903	1.13174	1.11872	1.11012	1.11088
July	18 2021	268.22810	1.13203	1.11901	1.11040	1.11117
July	19 2021	268.29716	1.13232	1.11930	1.11069	1.11146
July	20 2021	268.36623	1.13261	1.11959	1.11098	1.11174
July	21 2021	268.43529	1.13290	1.11987	1.11126	1.11203
July	22 2021	268.50435	1.13320	1.12016	1.11155	1.11231
July	23 2021	268.57342	1.13349	1.12045	1.11183	1.11260
July	24 2021	268.64248	1.13378	1.12074	1.11212	1.11289
July	25 2021	268.71155	1.13407	1.12103	1.11240	1.11317
July	26 2021	268.78061	1.13436	1.12131	1.11269	1.11346
July	27 2021	268.84968	1.13465	1.12160	1.11298	1.11374
July	28 2021	268.91874	1.13494	1.12189	1.11326	1.11403
July	29 2021 30 2021	268.98781 269.05687	1.13524 1.13553	1.12218 1.12247	1.11355 1.11383	1.11432 1.11460
July July	30 2021	269.05687	1.13582	1.12247	1.11383	1.11460
July	31 2021	209.12394	1.13302	1.122/0	1.11412	1.11409
CPI-U (I		March 2021	264.877	April 2021 267.054	May 2021 2	69.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-1/8% 5-Year TIPS Series X-2022 912828X39 April 15, 2017 April 28, 2017 August 31, 2017 December 29, 2017 April 15, 2022 243,19553	0-3/8% 10-Year TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 July 15, 2027 244.61839	0-1/2% 10-Year TIPS Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018 January 15, 2028 246.66571	1% 30-Year TIPS TIPS of February 20- 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 February 15, 2048 246.59650	
Da	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.09810	1.09172	1.08266	1.08296
July	2 2021	267.12306	1.09839	1.09200	1.08294	1.08324
July	3 2021	267.19213	1.09867	1.09228	1.08322	1.08352
July	4 2021	267.26119	1.09896	1.09256	1.08350	1.08380
July	5 2021	267.33026	1.09924	1.09285	1.08378	1.08408
July	6 2021	267.39932	1.09952	1.09313	1.08406	1.08436
July	7 2021	267.46839	1.09981	1.09341	1.08434	1.08464
July	8 2021	267.53745	1.10009	1.09369	1.08462	1.08492
July	9 2021	267.60652	1.10038	1.09398	1.08490	1.08520
July	10 2021	267.67558	1.10066	1.09426	1.08518	1.08548
July	11 2021	267.74465	1.10094	1.09454	1.08546	1.08576
July	12 2021	267.81371	1.10123	1.09482	1.08574	1.08604
July	13 2021	267.88277	1.10151	1.09510	1.08602	1.08632
July	14 2021	267.95184	1.10180	1.09539	1.08630	1.08660
July	15 2021	268.02090	1.10208	1.09567	1.08658	1.08688
July	16 2021	268.08997	1.10236	1.09595	1.08686	1.08716
July	17 2021	268.15903	1.10265	1.09623	1.08714	1.08744
July	18 2021	268.22810	1.10293	1.09652	1.08742	1.08772
July	19 2021	268.29716	1.10322	1.09680	1.08770	1.08800
July	20 2021	268.36623	1.10350	1.09708	1.08798	1.08828
July	21 2021	268.43529	1.10378	1.09736	1.08826	1.08856
July	22 2021	268.50435	1.10407	1.09765	1.08854	1.08884
July	23 2021	268.57342	1.10435	1.09793	1.08882	1.08912
July	24 2021	268.64248	1.10464	1.09821	1.08910	1.08940
July	25 2021	268.71155	1.10492	1.09849	1.08938	1.08968
July	26 2021	268.78061	1.10520	1.09878	1.08966	1.08996
July	27 2021	268.84968	1.10549	1.09906	1.08994	1.09024
July	28 2021	268.91874	1.10577	1.09934	1.09022	1.09052
July	29 2021	268.98781	1.10606	1.09962 1.09990	1.09050	1.09080 1.09108
July	30 2021 31 2021	269.05687	1.10634		1.09078 1.09106	1.09108
July	31 2021	269.12594	1.10662	1.10019	1.09100	1.09130
CPI-U	(NSA) for:	March 2021	264.877	April 2021 267.054	May 2021	269.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018 April 15, 2023 248.39153	0-3/4% 10-Year TIPS Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 July 15, 2028 251.01658	0-7/8% 10-Year TIPS Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019 January 15, 2029 252.50248	1% 30-Year TIPS TIPS of February 204 9128108G4 February 15, 2019 February 28, 2019 August 30, 2019 February 15, 2049 251.63550	
D	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.07513	1.06389	1.05763	1.06127
July	2 2021	267.12306	1.07541	1.06417	1.05703	1.06157
July	3 2021	267.19213	1.07569	1.06444	1.05818	1.06182
July	4 2021	267.26119	1.07597	1.06472	1.05845	1.06210
July	5 2021	267.33026	1.07625	1.06499	1.05872	1.06237
July	6 2021	267.39932	1.07652	1.06527	1.05900	1.06265
July	7 2021	267.46839	1.07680	1.06554	1.05927	1.06292
July	8 2021	267.53745	1.07708	1.06582	1.05954	1.06319
July	9 2021	267.60652	1.07736	1.06609	1.05982	1.06347
July	10 2021	267.67558	1.07764	1.06637	1.06009	1.06374
July	11 2021	267.74465	1.07791	1.06664	1.06036	1.06402
July	12 2021	267.81371	1.07819	1.06692	1.06064	1.06429
July	13 2021	267.88277	1.07847	1.06719	1.06091	1.06457
July	14 2021	267.95184	1.07875	1.06747	1.06118	1.06484
July	15 2021	268.02090	1.07903	1.06774	1.06146	1.06512
July	16 2021	268.08997	1.07930	1.06802	1.06173	1.06539
July	17 2021	268.15903	1.07958	1.06829	1.06201	1.06566
July	18 2021	268.22810	1.07986	1.06857	1.06228	1.06594
July	19 2021	268.29716	1.08014	1.06884	1.06255	1.06621
July	20 2021	268.36623	1.08042	1.06912	1.06283	1.06649
July	21 2021	268.43529	1.08069	1.06939	1.06310	1.06676
July	22 2021	268.50435	1.08097	1.06967	1.06337	1.06704
July	23 2021	268.57342	1.08125	1.06994	1.06365	1.06731
July	24 2021	268.64248	1.08153	1.07022	1.06392	1.06759
July	25 2021	268.71155	1.08181	1.07049	1.06419	1.06786
July	26 2021	268.78061	1.08208	1.07077	1.06447	1.06813
July	27 2021	268.84968	1.08236	1.07104	1.06474	1.06841
July	28 2021	268.91874	1.08264	1.07132	1.06501	1.06868
July	29 2021	268.98781	1.08292	1.07159	1.06529	1.06896
July	30 2021	269.05687	1.08320	1.07187	1.06556	1.06923
July	31 2021	269.12594	1.08347	1.07214	1.06583	1.06951
CPI-U	(NSA) for:		264.877	April 2021 267.054	May 2021	269.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019 April 15, 2024 252.20853	0-1/4% 10-Year TIPS Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019 July 15, 2029 255.79368	0-1/8% 5-Year TIPS Series AE-2024 912828YL8 October 15, 2019 October 31, 2019 December 31, 2019 October 15, 2024 256.56513	0-1/8% 10-Year TI Series A-2030 912828Z37 January 15, 2020 January 31, 2020 March 31, 2020 May 29, 2020 January 15, 2030 257.28368		
Date	:		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2021	267.05400	1.05886	1.04402	1.04088	1.03797
July	2	2021	267.12306	1.05880	1.04429	1.04115	1.03797
July	3	2021	267.19213	1.05941	1.04456	1.04142	1.03851
July	4	2021	267.26119	1.05968	1.04483	1.04169	1.03878
July	5	2021	267.33026	1.05996	1.04510	1.04196	1.03905
July	6	2021	267.39932	1.06023	1.04537	1.04223	1.03932
July	7	2021	267.46839	1.06050	1.04564	1.04250	1.03959
July	8	2021	267.53745	1.06078	1.04591	1.04277	1.03985
July	9	2021	267.60652	1.06105	1.04618	1.04304	1.04012
July	10	2021	267.67558	1.06133	1.04645	1.04330	1.04039
July	11	2021	267.74465	1.06160	1.04672	1.04357	1.04066
July	12	2021	267.81371	1.06187	1.04699	1.04384	1.04093
July	13	2021	267.88277	1.06215	1.04726	1.04411	1.04120
July	14	2021	267.95184	1.06242	1.04753	1.04438	1.04146
July	15	2021	268.02090	1.06270	1.04780	1.04465	1.04173
July	16	2021	268.08997	1.06297	1.04807	1.04492	1.04200
July	17	2021	268.15903	1.06324	1.04834	1.04519	1.04227
July	18	2021	268.22810	1.06352	1.04861	1.04546	1.04254
July	19	2021	268.29716	1.06379	1.04888	1.04573	1.04281
July	20	2021	268.36623	1.06406	1.04915	1.04600	1.04308
July	21	2021	268.43529	1.06434	1.04942	1.04627	1.04334
July	22	2021	268.50435	1.06461	1.04969	1.04653	1.04361
July	23	2021	268.57342	1.06489	1.04996	1.04680	1.04388
July	24	2021	268.64248	1.06516	1.05023	1.04707	1.04415
July	25	2021	268.71155	1.06543	1.05050	1.04734	1.04442
July	26	2021	268.78061	1.06571	1.05077	1.04761	1.04469
July	27	2021	268.84968	1.06598	1.05104	1.04788	1.04495
July	28	2021	268.91874	1.06626	1.05131	1.04815	1.04522
July	29	2021	268.98781	1.06653	1.05158	1.04842	1.04549
July	30	2021	269.05687	1.06680	1.05185	1.04869	1.04576
July	31	2021	269.12594	1.06708	1.05212	1.04896	1.04603
CPI-U (NS	SA) for:		March 2021	264.877	April 2021 267.054	May 2021	269.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-1/4% 30-Year TIPS TIPS of February 2050 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020 February 15, 2050 257.09503	0-1/8% 5-Year TIPS Series X-2025 912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020 April 15, 2025 258.30093	0-1/8% 10-Year TIPS Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020 July 15, 2030 256.39126	0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020 October 15, 2025 259.46997	
Da	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2021	267.05400	1.03874	1.03389	1.04159	1.02923
July	2 2021	267.12306	1.03901	1.033415	1.04186	1.02923
July	3 2021	267.19213	1.03927	1.03442	1.04213	1.02976
July	4 2021	267.26119	1.03954	1.03442	1.04240	1.03003
July	5 2021	267.33026	1.03981	1.03407	1.04267	1.03029
July	6 2021	267.39932	1.04008	1.03522	1.04293	1.03056
July	7 2021	267.46839	1.04035	1.03549	1.04320	1.03083
July	8 2021	267.53745	1.04062	1.03576	1.04347	1.03109
July	9 2021	267.60652	1.04089	1.03603	1.04374	1.03136
July	10 2021	267.67558	1.04115	1.03629	1.04401	1.03162
July	11 2021	267.74465	1.04142	1.03656	1.04428	1.03189
July	12 2021	267.81371	1.04169	1.03683	1.04455	1.03216
July	13 2021	267.88277	1.04196	1.03710	1.04482	1.03242
July	14 2021	267.95184	1.04223	1.03736	1.04509	1.03269
July	15 2021	268.02090	1.04250	1.03763	1.04536	1.03296
July	16 2021	268.08997	1.04277	1.03790	1.04563	1.03322
July	17 2021	268.15903	1.04303	1.03817	1.04590	1.03349
July	18 2021	268.22810	1.04330	1.03843	1.04617	1.03375
July	19 2021	268.29716	1.04357	1.03870	1.04644	1.03402
July	20 2021	268.36623	1.04384	1.03897	1.04671	1.03429
July	21 2021	268.43529	1.04411	1.03923	1.04698	1.03455
July	22 2021	268.50435	1.04438	1.03950	1.04724	1.03482
July	23 2021	268.57342	1.04465	1.03977	1.04751	1.03508
July	24 2021	268.64248	1.04492	1.04004	1.04778	1.03535
July	25 2021	268.71155	1.04518	1.04030	1.04805	1.03562
July	26 2021	268.78061	1.04545	1.04057	1.04832	1.03588
July	27 2021	268.84968	1.04572	1.04084	1.04859	1.03615
July	28 2021	268.91874	1.04599	1.04111	1.04886	1.03642
July	29 2021	268.98781	1.04626	1.04137	1.04913	1.03668
July	30 2021	269.05687	1.04653	1.04164	1.04940	1.03695
July	31 2021	269.12594	1.04680	1.04191	1.04967	1.03721
CPI-U	(NSA) for:	March 2021	264.877	April 2021 267.054	May 2021 2	269.195

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			0-1/8% 10-Year TIPS Series A-2031 91282CBF7 January 15, 2021 January 29, 2021 March 31, 2021 May 28, 2021 January 15, 2031 260.31619	0-1/8% 30-Year TIPS TIPS of February 2051 912810SV1 February 15, 2021 February 26, 2021 February 15, 2051 260.35150	0-1/8% 5-Year TIPS Series X-2026 91282CCA7 April 15, 2021 April 30, 2021 April 15, 2026 262.25027	
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	
T 1	1 2021	267.05400	1.02500	1.02574	1.01022	
July	1 2021	267.05400	1.02588	1.02574	1.01832	
July	2 2021 3 2021	267.12306 267.19213	1.02615 1.02641	1.02601 1.02627	1.01858 1.01884	
July July	4 2021	267.19213	1.02668	1.02654	1.01884	
July	5 2021	267.33026	1.02694	1.02634	1.01911	
July	6 2021	267.39932	1.02694	1.02081	1.01963	
July	7 2021	267.46839	1.02748	1.02707	1.01903	
July	8 2021	267.53745	1.02774	1.02760	1.02016	
July	9 2021	267.60652	1.02801	1.02787	1.02042	
July	10 2021	267.67558	1.02827	1.02813	1.02069	
July	11 2021	267.74465	1.02854	1.02840	1.02095	
July	12 2021	267.81371	1.02880	1.02866	1.02121	
July	13 2021	267.88277	1.02907	1.02893	1.02148	
July	14 2021	267.95184	1.02933	1.02919	1.02174	
July	15 2021	268.02090	1.02960	1.02946	1.02200	
July	16 2021	268.08997	1.02986	1.02972	1.02227	
July	17 2021	268.15903	1.03013	1.02999	1.02253	
July	18 2021	268.22810	1.03039	1.03025	1.02279	
July	19 2021	268.29716	1.03066	1.03052	1.02306	
July	20 2021	268.36623	1.03092	1.03078	1.02332	
July	21 2021	268.43529	1.03119	1.03105	1.02358	
July	22 2021	268.50435	1.03145	1.03131	1.02385	
July	23 2021	268.57342	1.03172	1.03158	1.02411	
July	24 2021	268.64248	1.03199	1.03185	1.02437	
July	25 2021	268.71155	1.03225	1.03211	1.02464	
July	26 2021	268.78061	1.03252	1.03238	1.02490	
July	27 2021	268.84968	1.03278	1.03264	1.02516	
July	28 2021	268.91874	1.03305	1.03291	1.02543	
July	29 2021	268.98781	1.03331	1.03317	1.02569	
July	30 2021	269.05687	1.03358	1.03344	1.02595	
July	31 2021	269.12594	1.03384	1.03370	1.02622	
CDLU	NSA) for:	March 2021	264.877	April 2021 267.054	May 2021	269.195